1

Digital Signal Processing

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Abstract—This manual provides a simple introduction to digital signal processing.

1 SOFTWARE INSTALLATION

Run the following commands.

Exercises

7

- \$ sudo apt update && sudo apt upgrade
- \$ sudo apt install libffi-dev libsndfile1 python3scipy python3-pip python3-numpy python3matplotlib
- \$ pip3 install cffi pysoundfile

2 Digital Filter

- 2.1 Download the sound file using
 - \$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/Sound_Noise.way
- 2.2 You will find a spectrogram at https: //academo.org/demos/spectrum-analyzer. Upload the sound file that you downloaded in Problem 2.1 in the spectrogram and play. Observe the spectrogram. What do you find? Solution: There are a lot of yellow lines between 440 Hz to 5.1 KHz. These represent the synthesizer key tones. Also, the key strokes are audible along with background noise.

2.3 Write the python code for removal of out of band noise and execute the code.

Solution: Download the source code using

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/2_3.py

and execute it using

\$ python3 2_3.py

2.4 The output of the python script 2.3 in Problem is audio file the Sound With ReducedNoise.wav. Play the file in the spectrogram in Problem 2.2. What do you observe?

Solution: The key strokes as well as background noise is subdued in the audio. Also, the signal is blank for frequencies above 5.1 kHz.

3 Difference Equation

3.1 Let

$$x(n) = \left\{ \frac{1}{1}, 2, 3, 4, 2, 1 \right\} \tag{3.1}$$

Sketch x(n).

3.2 Let

$$y(n) + \frac{1}{2}y(n-1) = x(n) + x(n-2),$$

$$y(n) = 0, n < 0 \quad (3.2)$$

Sketch y(n).

Solution: The following C code calculates y(n).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/codes /3 2.c

Run it using

The following code plots Fig. (3.1).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/codes /3_2.py

Execute it using

\$ python3 3_2.py

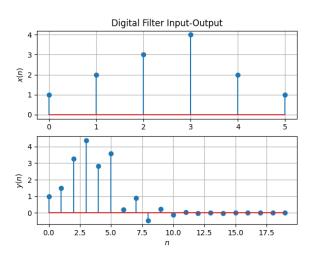


Fig. 3.1: Plot of x(n) and y(n)

4 Z-TRANSFORM

4.1 The Z-transform of x(n) is defined as

$$X(z) = \mathcal{Z}\{x(n)\} = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$
 (4.1)

Show that

$$Z\{x(n-1)\} = z^{-1}X(z)$$
 (4.2)

and find

$$\mathcal{Z}\{x(n-k)\}\tag{4.3}$$

Solution: From (4.1),

$$Z\{x(n-k)\} = \sum_{n=-\infty}^{\infty} x(n-k)z^{-n}$$
 (4.4)
= $\sum_{n=-\infty}^{\infty} x(n)z^{-n-k}$ (4.5)

$$= z^{-k} \sum_{n=-\infty}^{\infty} x(n) z^{-n}$$
 (4.6)

$$= z^{-k}X(z) \tag{4.7}$$

Putting k = 1 gives (4.2). For the given x(n), we have

$$X(z) = 1 + 2z^{-1} + 3z^{-2} + 4z^{-3}$$

$$+ 2z^{-4} + z^{-5}$$

$$+ 2z^{-1} + 2z^{-2} + 3z^{-3}$$

$$+ 4z^{-4} + 2z^{-5} + z^{-6}$$

$$= z^{-1}X(z)$$
(4.10)

4.2 Find

$$H(z) = \frac{Y(z)}{X(z)} \tag{4.11}$$

from (3.2) assuming that the Z-transform is a linear operation.

Solution: Applying (4.7) in (3.2),

$$Y(z) + \frac{1}{2}z^{-1}Y(z) = X(z) + z^{-2}X(z)$$
 (4.12)

$$\implies \frac{Y(z)}{X(z)} = \frac{1 + z^{-2}}{1 + \frac{1}{2}z^{-1}} \tag{4.13}$$

4.3 Find the Z transform of

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.14)

and show that the Z-transform of

$$u(n) = \begin{cases} 1 & n \ge 0 \\ 0 & \text{otherwise} \end{cases}$$
 (4.15)

is

$$U(z) = \frac{1}{1 - z^{-1}}, \quad |z| > 1 \tag{4.16}$$

Solution: We see using (4.14) that

$$\mathcal{Z}\left\{\delta\left(n\right)\right\} = \delta\left(0\right) = 1\tag{4.17}$$

and from (4.15),

$$U(z) = \sum_{n=0}^{\infty} z^{-n}$$
 (4.18)

$$=\frac{1}{1-z^{-1}}, \quad |z| > 1 \tag{4.19}$$

using the fomula for the sum of an infinite geometric progression.

4.4 Show that

$$a^{n}u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \frac{1}{1 - az^{-1}} \quad |z| > |a| \tag{4.20}$$

Solution:

$$a^{n}u(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} \sum_{n=0}^{\infty} \left(az^{-1}\right)^{n} \tag{4.21}$$

$$= \frac{1}{1 - az^{-1}} \quad |z| > |a| \tag{4.22}$$

4.5 Let

$$H(e^{j\omega}) = H(z = e^{j\omega}).$$
 (4.23)

Plot $|H(e^{j\omega})|$. Comment. $H(e^{j\omega})$ is known as the *Discrete Time Fourier Transform* (DTFT) of h(n).

Solution: The following code plots Fig. (4.1).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment 01/codes/4 5.py

The figure can be generated using

Using (4.13), we observe that $|H(e^{J\omega})|$ is given by

$$|H(e^{J\omega})| = \left| \frac{1 + e^{-2J\omega}}{1 + \frac{1}{2}e^{-J\omega}} \right|$$

$$= \sqrt{\frac{(1 + \cos 2\omega)^2 + (\sin 2\omega)^2}{\left(1 + \frac{1}{2}\cos \omega\right)^2 + \left(\frac{1}{2}\sin \omega\right)^2}}$$
(4.24)

$$=\sqrt{\frac{2(1+\cos 2\omega)}{\frac{5}{4}+\cos \omega}}\tag{4.26}$$

$$=\sqrt{\frac{2(2\cos^2\omega)}{\frac{5}{4}+\cos\omega}}\tag{4.27}$$

$$=\frac{4|\cos\omega|}{\sqrt{5+4\cos\omega}}\tag{4.28}$$

Thus,

$$\left| H\left(e^{J(\omega+2\pi)}\right) \right| = \frac{4|\cos(\omega+2\pi)|}{\sqrt{5+4\cos(\omega+2\pi)}} \quad (4.29)$$

$$=\frac{4|\cos\omega|}{\sqrt{5+4\cos\omega}}\tag{4.30}$$

$$= |H(e^{j\omega})| \tag{4.31}$$

and so its fundamental period is 2π . 4.6 Express h(n) in terms of $H(e^{j\omega})$.

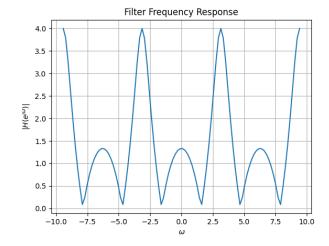


Fig. 4.1: Plot of $|H(e^{j\omega})|$ against ω

Solution: We have,

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h(k)e^{-j\omega k}$$
 (4.32)

However,

$$\int_{-\pi}^{\pi} e^{j\omega(n-k)} d\omega = \begin{cases} 2\pi & n=k\\ 0 & \text{otherwise} \end{cases}$$
 (4.33)

and so,

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \tag{4.34}$$

$$=\frac{1}{2\pi}\sum_{k=-\infty}^{\infty}\int_{-\pi}^{\pi}h(k)e^{j\omega(n-k)}d\omega \qquad (4.35)$$

$$= \frac{1}{2\pi} 2\pi h(n) = h(n) \tag{4.36}$$

which is known as the Inverse Discrete Fourier Transform. Thus,

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \qquad (4.37)$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{1 + e^{-2j\omega}}{1 + \frac{1}{2}e^{-j\omega}} e^{j\omega n} d\omega \qquad (4.38)$$

5 Impulse Response

5.1 Using long division, compute h(n) for n < 5 from H(z).

Solution: We substitute $x := z^{-1}$, and write

So,

$$H(z) = -4 + 2z^{-1} + \frac{5}{1 + \frac{1}{2}z^{-1}}$$

$$= -4 + 2z^{-1} + 5\sum_{n=1}^{\infty} \left(-\frac{1}{2}\right)^n z^{-n}$$
(5.1)

$$=1-\frac{1}{2}z^{-1}+5\sum_{n=0}^{\infty}\left(-\frac{1}{2}\right)^{n}z^{-n}$$
 (5.3)

$$= \sum_{n=0}^{\infty} \left(-\frac{1}{2} \right)^n z^{-n} + 4 \sum_{n=2}^{\infty} \left(-\frac{1}{2} \right)^n z^{-n}$$
 (5.4)
$$= \sum_{n=0}^{\infty} u(n) \left(-\frac{1}{2} \right)^n z^{-n} +$$

$$\sum_{n=-\infty}^{\infty} u(n-2) \left(-\frac{1}{2}\right)^{n-2} z^{-n} \tag{5.5}$$

Therefore, from (4.1),

$$h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2) \quad (5.6)$$

5.2 Find an expression for h(n) using H(z), given that

$$h(n) \stackrel{\mathcal{Z}}{\rightleftharpoons} H(z) \tag{5.7}$$

and there is a one to one relationship between h(n) and H(z). h(n) is known as the *impulse response* of the system defined by (3.2).

Solution: From (4.13),

$$H(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} + \frac{z^{-2}}{1 + \frac{1}{2}z^{-1}}$$
 (5.8)

$$\implies h(n) = \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.9)

using (4.20) and (4.7).

5.3 Sketch h(n). Is it bounded? Convergent? **Solution:** The following code plots Fig. (5.1).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment 01/codes/5 2.py and execute it using

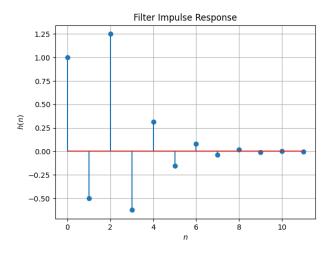


Fig. 5.1: h(n) as the inverse of H(z)

We see that h(n) is bounded. For large n, we see that

$$h(n) = \left(-\frac{1}{2}\right)^n + \left(-\frac{1}{2}\right)^{n-2} \tag{5.10}$$

$$= \left(-\frac{1}{2}\right)^n (4+1) = 5\left(-\frac{1}{2}\right)^n \tag{5.11}$$

$$\implies \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} \tag{5.12}$$

and therefore, $\lim_{n\to\infty} \left| \frac{h(n+1)}{h(n)} \right| = \frac{1}{2} < 1$. Hence, we see that h(n) converges.

5.4 The system with h(n) is defined to be stable if

$$\sum_{n=-\infty}^{\infty} h(n) < \infty \tag{5.13}$$

Is the system defined by (3.2) stable for the impulse response in (5.7)?

Solution: Note that

$$\sum_{n=-\infty}^{\infty} h(n) = \sum_{n=-\infty}^{\infty} \left(-\frac{1}{2}\right)^n u(n) + \left(-\frac{1}{2}\right)^{n-2} u(n-2)$$
(5.14)

$$=2\left(\frac{1}{1+\frac{1}{2}}\right)=\frac{4}{3}\tag{5.15}$$

Thus, the given system is stable. The limit is verified at

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/5_3.py

and the code can be run using

5.5 Compute and sketch h(n) using

$$h(n) + \frac{1}{2}h(n-1) = \delta(n) + \delta(n-2), \quad (5.16)$$

This is the definition of h(n).

Solution: The following code plots Fig. (5.2). Note that this is the same as Fig. (5.1).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/5_4.py

and executed using

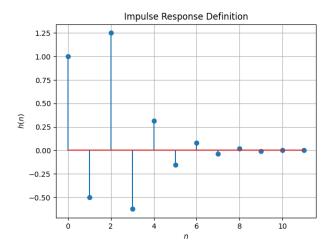


Fig. 5.2: h(n) as the inverse of H(z)

5.6 Compute

$$y(n) = x(n) * h(n) = \sum_{k=-\infty}^{\infty} x(k)h(n-k)$$
 (5.17)

Comment. The operation in (5.17) is known as *convolution*.

Solution: The following code plots Fig. (5.3). Note that this is the same as y(n) in Fig. (3.1).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment 01/codes/5 5.py and executed using

We use Toeplitz matrices for convolution

$$\mathbf{y} = \mathbf{x} \otimes \mathbf{h}$$

$$\mathbf{y} = \begin{pmatrix} h_1 & 0 & . & . & . & 0 \\ h_2 & h_1 & . & . & . & 0 \\ h_3 & h_2 & h_1 & . & . & . & 0 \\ . & . & . & . & . & . & . \\ 0 & . & . & h_3 & h_2 & h_1 \\ 0 & . & . & . & h_2 & h_1 \\ 0 & . & . & . & h_2 & h_1 \\ 0 & . & . & . & h_2 & h_1 \\ \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$
(5.18)

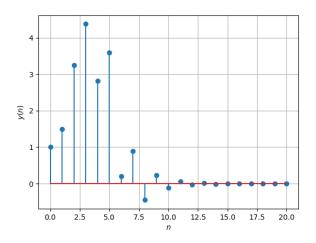


Fig. 5.3: y(n) from the definition

5.7 Show that

$$y(n) = \sum_{k=-\infty}^{\infty} x(n-k)h(k)$$
 (5.20)

Solution: From (5.17), we substitute k := n - k to get

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) h(n-k)$$
 (5.21)

$$= \sum_{n-k=-\infty}^{\infty} x(n-k) h(k)$$
 (5.22)

$$=\sum_{k=-\infty}^{\infty}x\left(n-k\right)h\left(k\right)\tag{5.23}$$

6 DFT AND FFT

6.1 Compute

$$X(k) \stackrel{\triangle}{=} \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N}, \quad k = 0, 1, \dots, N-1$$
(6.1)

and H(k) using h(n).

6.2 Compute

$$Y(k) = X(k)H(k) \tag{6.2}$$

6.3 Compute

$$y(n) = \frac{1}{N} \sum_{k=0}^{N-1} Y(k) \cdot e^{j2\pi kn/N}, \quad n = 0, 1, \dots, N-1$$
(6.3)

Solution: The following code plots Fig. (6.1) and computes X(k) and Y(k). Note that this is the same as y(n) in Fig. (3.1).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/6_3.py

and executed using

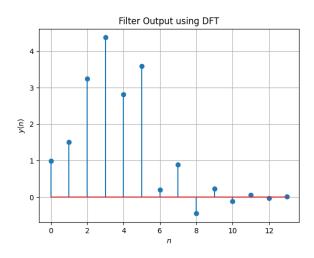


Fig. 6.1: y(n) from the DFT

6.4 Repeat the previous exercise by computing X(k), H(k) and y(n) through FFT and IFFT. **Solution:** Download the code from

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/6_4.py

and execute it using

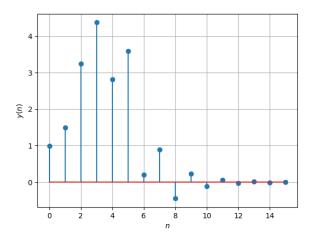


Fig. 6.2: y(n) using FFT and IFFT

\$ python3 6 4.py

Observe that Fig. (6.2) is the same as y(n) in Fig. (3.1).

6.5 Wherever possible, express all the above equations as matrix equations.

Solution: We use the DFT Matrix, where $\omega = e^{-\frac{j2k\pi}{N}}$, which is given by

$$\mathbf{W} = \begin{pmatrix} \omega^0 & \omega^0 & \dots & \omega^0 \\ \omega^0 & \omega^1 & \dots & \omega^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ \omega^0 & \omega^{N-1} & \dots & \omega^{(N-1)(N-1)} \end{pmatrix}$$
(6.4)

i.e. $W_{jk} = \omega^{jk}$, $0 \le j, k < N$. Hence, we can write any DFT equation as

$$\mathbf{X} = \mathbf{W}\mathbf{x} = \mathbf{x}\mathbf{W} \tag{6.5}$$

where

$$\mathbf{x} = \begin{pmatrix} x(0) \\ x(1) \\ \vdots \\ x(n-1) \end{pmatrix}$$
 (6.6)

Using (6.3), the inverse Fourier Transform is given by

$$\mathbf{x} = \mathcal{F}^{-1}(\mathbf{X}) = \mathbf{W}^{-1}\mathbf{X} = \frac{1}{N}\mathbf{W}^{\mathbf{H}}\mathbf{X} = \frac{1}{N}\mathbf{X}\mathbf{W}^{\mathbf{H}}$$
(6.7)

$$\implies \mathbf{W}^{-1} = \frac{1}{N} \mathbf{W}^{\mathbf{H}} \tag{6.8}$$

where H denotes hermitian operator. We can

rewrite (6.2) using the element-wise multiplication operator as

$$\mathbf{Y} = \mathbf{H} \cdot \mathbf{X} = (\mathbf{W}\mathbf{h}) \cdot (\mathbf{W}\mathbf{x}) \tag{6.9}$$

The plot of y(n) using the DFT matrix in Fig. (6.3) is the same as y(n) in Fig. (3.1). Download the code using

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment 01/codes/6 5.py

and run it using

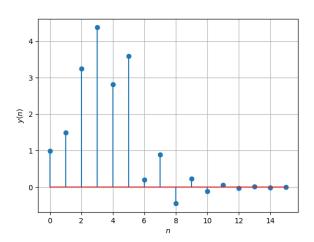


Fig. 6.3: y(n) using the DFT matrix

7 Exercises

Answer the following questions by looking at the python code in Problem 2.3.

7.1 The command

in Problem 2.3 is executed through the following difference equation

$$\sum_{m=0}^{M} a(m) y(n-m) = \sum_{k=0}^{N} b(k) x(n-k) \quad (7.1)$$

where the input signal is x(n) and the output signal is y(n) with initial values all 0. Replace **signal.filtfilt** with your own routine and verify. **Solution:** The implementation is at

and can be run using

7.2 Repeat all the exercises in the previous sections for the above *a* and *b*.

Solution: For the given values, the difference equation is

$$y(n) - (4.44) y(n-1) + (8.78) y(n-2)$$

$$- (9.93) y(n-3) + (6.90) y(n-4)$$

$$- (2.93) y(n-5) + (0.70) y(n-6)$$

$$- (0.07) y(n-7) = (5.02 \times 10^{-5}) x(n)$$

$$+ (3.52 \times 10^{-4}) x(n-1) + (1.05 \times 10^{-3}) x(n-2)$$

$$+ (1.76 \times 10^{-3}) x(n-3) + (1.76 \times 10^{-3}) x(n-4)$$

$$+ (1.05 \times 10^{-3}) x(n-5) + (3.52 \times 10^{-4}) x(n-6)$$

$$+ (5.02 \times 10^{-5}) x(n-7)$$

$$(7.2)$$

From (7.1), we see that the transfer function can be written as follows

$$H(z) = \frac{\sum_{k=0}^{N} b(k)z^{-k}}{\sum_{k=0}^{M} a(k)z^{-k}}$$

$$= \sum_{i} \frac{r(i)}{1 - p(i)z^{-1}} + \sum_{j} k(j)z^{-j}$$
 (7.4)

where r(i), p(i), are called residues and poles respectively of the partial fraction expansion of H(z). k(i) are the coefficients of the direct polynomial terms that might be left over. We can now take the inverse z-transform of (7.4) and get using (4.20),

$$h(n) = \sum_{i} r(i)[p(i)]^{n} u(n) + \sum_{j} k(j)\delta(n-j)$$
(7.5)

Substituting the values,

$$h(n) = [(2.76) (0.55)^{n} + (-1.05 - 1.84J) (0.57 + 0.16J)^{n} + (-1.05 + 1.84J) (0.57 - 0.16J)^{n} + (-0.53 + 0.08J) (0.63 + 0.32J)^{n} + (-0.53 - 0.08J) (0.63 - 0.32J)^{n} + (0.20 + 0.004J) (0.75 + 0.47J)^{n} + (0.20 - 0.004J) (0.75 - 0.47J)^{n}]u(n) + (-6.81 × 10^{-4}) \delta(n)$$
(7.6)

The values r(i), p(i), k(i) and thus the impulse response function are computed and plotted at

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/7_2_1.py

The filter frequency response is plotted at

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/7_2_2.py

Observe that for a series $t_n = r^n$, $\frac{t_{n+1}}{t_n} = r$. By the ratio test, t_n converges if |r| < 1. We note that observe that |p(i)| < 1 and so, as h(n) is the sum of convergent series, we see that h(n) converges. From Fig. (7.1), it is clear that h(n) is bounded. From (4.1),

$$\sum_{n=0}^{\infty} h(n) = H(1) = 1 < \infty \tag{7.7}$$

Therefore, the system is stable. From Fig. (7.1), h(n) is negligible after $n \ge 64$, and we can apply a 64-bit FFT to get y(n). The following code uses the DFT matrix to generate y(n) in Fig. (7.3).

\$ wget https://raw.githubusercontent.com/ goats-9/ee3900-assignments/main/ Assignment_01/codes/7_2_3.py

The codes can be run all at once by typing

7.3 What is the sampling frequency of the input signal?

Solution: Sampling frequency $f_s = 44.1$ kHZ.

7.4 What is type, order and cutoff frequency of the above Butterworth filter?

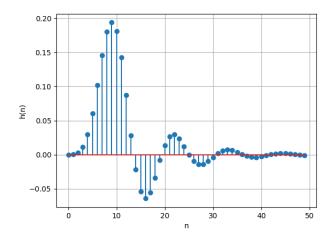


Fig. 7.1: Plot of h(n)

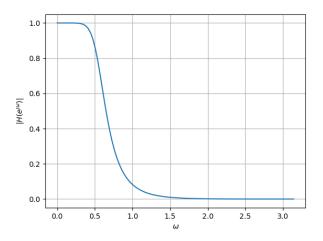


Fig. 7.2: Filter frequency response

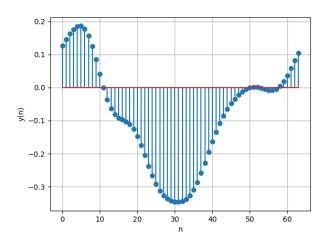


Fig. 7.3: Plot of y(n)

Solution: The given Butterworth filter is low pass with order 4 and cutoff frequency 4 kHz.

7.5 Modifying the code with different input parameters and to get the best possible output.Solution: A better filtering was found on set-

ting the order of the filter to be 7.